

LAMPIRAN

LAMPIRAN 1
PERHITUNGAN SAMPEL PENELITIAN

No.	Kode	Nama Perusahaan	Tahun				Berturut-turut
			2016	2017	2018	2019	
1	AISA	Tiga Pilar Sejahtera Food Tbk.	√	√	√	√	√
2	ALTO	Tri Bayan Tirta Tbk.	√	√	√	√	√
3	BUDI	Budi Starch & Sweetener Tbk.	√	√	√	√	√
4	CEKA	Wilmar Cahaya Indonesia Tbk.	√	√	√	√	√
5	DLTA	Delta Djakarta Tbk.	√	√	√	√	√
6	ICBP	Indofood CBP Sukses Makmur Tbk.	√	√	√	√	√
7	INDF	Indofood Sukses Makmur Tbk.	√	√	√	√	√
8	MLBI	Multi Bintang Indonesia Tbk.	√	√	√	√	√
9	MYOR	Mayora Indah Tbk.	√	√	√	√	√
10	PSDN	Prasidha Aneka Niaga Tbk.	√	√	√	√	√
11	ROTI	Nippon Indosari Corpindo Tbk.	√	√	√	√	√
12	SKBM	Sekar Bumi Tbk.	√	√	√	√	√
13	SKLT	Sekar Laut Tbk.	√	√	√	√	√
14	STTP	Siantar Top Tbk.	√	√	√	√	√
15	ULTJ	Ultrajaya Milk Industry & Trading Co. Tbk.	√	√	√	√	√
16	ADES	Akasha Wira International Tbk.	–	√	√	√	–
17	BTEK	Bumi Teknokultura Unggul Tbk.	–	√	√	√	–
18	CAMP	Campina Ice Cream Industry Tbk.	–	√	√	√	–
19	CLEO	Sariguna Primatirta Tbk.	–	√	√	√	–
20	HOKI	Buyung Poetra Sembada Tbk.	–	√	√	√	–
21	IIKP	Inti Agri Resources Tbk.	–	√	√	√	–
22	MGNA	Magna Investama Mandiri Tbk.	–	√	√	√	–
23	PANI	Pratama Abadi Nusa Industri Tbk.	–	√	√	√	–
24	PCAR	Prima Cakrawala Abadi Tbk.	–	√	√	√	–
25	COCO	Wahana Interfood Nusantara Tbk.	–	–	√	√	–
26	FOOD	Sentra Food Indonesia Tbk.	–	–	√	√	–
27	GOOD	Garudafood Putra Putri Jaya Tbk.	–	–	√	√	–

LAMPIRAN 2
SAMPEL PENELITIAN

No.	Kode	Nama Perusahaan
1	AISA	Tiga Pilar Sejahtera Food Tbk.
2	ALTO	Tri Bayan Tirta Tbk.
3	BUDI	Budi Starch & Sweetener Tbk.
4	CEKA	Wilmar Cahaya Indonesia Tbk.
5	DLTA	Delta Djakarta Tbk.
6	ICBP	Indofood CBP Sukses Makmur Tbk.
7	INDF	Indofood Sukses Makmur Tbk.
8	MLBI	Multi Bintang Indonesia Tbk.
9	MYOR	Mayora Indah Tbk.
10	PSDN	Prasidha Aneka Niaga Tbk.
11	ROTI	Nippon Indosari Corpindo Tbk.
12	SKBM	Sekar Bumi Tbk.
13	SKLT	Sekar Laut Tbk.
14	STTP	Siantar Top Tbk.
15	ULTJ	Ultrajaya Milk Industry & Trading Co. Tbk.

LAMPIRAN 3
KAPITALISASI PASAR (X1)

Tahun	No.	Kode	Harga Pasar	Jumlah Lembar Saham	Kapitalisasi Pasar
2016	1	AISA	1945	3218600000	6260177000000
	2	ALTO	330	2186603090	721579019700
	3	BUDI	87	4498997362	391412770494
	4	CEKA	1350	595000000	803250000000
	5	DLTA	5000	800659050	4003295250000
	6	ICBP	8575	11661908000	100000861100000
	7	INDF	7925	8780426500	69584880012500
	8	MLBI	11750	2107000000	24757250000000
	9	MYOR	1645	22358699725	36780061047625
	10	PSDN	134	1440000000	1929600000000
	11	ROTI	1600	5061800000	80988800000000
	12	SKBM	640	936530894	599379772160
	13	SKLT	308	690740500	212748074000
	14	STTP	3190	1310000000	41789000000000
	15	ULTJ	4570	2888382000	13199905740000
2017	1	AISA	168	3218600000	540724800000
	2	ALTO	400	2191870558	876748223200
	3	BUDI	104	4498997362	467895725648
	4	CEKA	1085	595000000	645575000000
	5	DLTA	6000	800659050	4803954300000
	6	ICBP	8825	11661908000	102916338100000
	7	INDF	5900	8780426500	51804516350000
	8	MLBI	16500	2107000000	34765500000000
	9	MYOR	2720	22358699725	60815663252000
	10	PSDN	244	1440000000	3513600000000
	11	ROTI	1100	6186488888	6805137776800
	12	SKBM	500	1726003217	863001608500
	13	SKLT	1430	690740500	987758915000
	14	STTP	3750	1310000000	49125000000000
	15	ULTJ	1335	11553528000	15423959880000
2018	1	AISA	168	3218600000	540724800000
	2	ALTO	390	2191870558	854829517620
	3	BUDI	105	4498997362	472394723010

Tahun	No.	Kode	Harga Pasar	Jumlah Lembar Saham	Kapitalisasi Pasar	
	4	CEKA	1525	595000000	907375000000	
	5	DLTA	7000	800659050	5604613350000	
	6	ICBP	10150	11661908000	118368366200000	
	7	INDF	7025	8780426500	61682496162500	
	8	MLBI	20175	2107000000	42508725000000	
	9	MYOR	2480	22358699725	55449575318000	
	10	PSDN	226	1440000000	325440000000	
	11	ROTI	1280	6186488888	7918705776640	
	12	SKBM	462	1726003217	797413486254	
	13	SKLT	1500	690740500	1036110750000	
	14	STTP	3210	1310000000	4205100000000	
	15	ULTJ	1430	11553528000	16521545040000	
	2019	1	AISA	168	3218600000	540724800000
		2	ALTO	398	2191870558	872364482084
		3	BUDI	103	4498997362	463396728286
4		CEKA	1670	595000000	993650000000	
5		DLTA	6800	800659050	5444481540000	
6		ICBP	11150	11661908000	130030274200000	
7		INDF	7925	8780426500	69584880012500	
8		MLBI	15500	2107000000	32658500000000	
9		MYOR	2050	22358699725	45835334436250	
10		PSDN	153	1440000000	2203200000000	
11		ROTI	1300	6186488888	8042435554400	
12		SKBM	410	1726003217	707661318970	
13		SKLT	1610	690740500	1112092205000	
14		STTP	4500	1310000000	5895000000000	
15		ULTJ	1680	11553528000	19409927040000	

LAMPIRAN 4
VOLATILITAS (X2)

Tahun	No.	Kode	Harga Pasar Tertinggi	Harga Pasar Terendah	Volatilitas
2016	1	AISA	2020	1945	0,038
	2	ALTO	330	328	0,006
	3	BUDI	90	87	0,034
	4	CEKA	1360	1335	0,019
	5	DLTA	5000	4700	0,062
	6	ICBP	8675	8425	0,029
	7	INDF	8000	7850	0,019
	8	MLBI	11900	11750	0,013
	9	MYOR	1665	1640	0,015
	10	PSDN	135	133	0,015
	11	ROTI	1610	1545	0,041
	12	SKBM	640	640	0,000
	13	SKLT	1545	1520	0,016
	14	STTP	1820	1800	0,011
	15	ULTJ	4570	4530	0,009
2017	1	AISA	486	472	0,029
	2	ALTO	396	374	0,057
	3	BUDI	94	93	0,011
	4	CEKA	1430	1250	0,134
	5	DLTA	4600	4500	0,022
	6	ICBP	9000	8875	0,014
	7	INDF	7775	7600	0,023
	8	MLBI	13675	13650	0,002
	9	MYOR	2320	2020	0,138
	10	PSDN	260	240	0,080
	11	ROTI	1285	1275	0,008
	12	SKBM	745	715	0,041
	13	SKLT	360	345	0,043
	14	STTP	4420	4360	0,014
	15	ULTJ	1300	1230	0,055
2018	1	AISA	870	865	0,006
	2	ALTO	400	400	0,000
	3	BUDI	98	95	0,031

Tahun	No.	Kode	Harga Pasar Tertinggi	Harga Pasar Terendah	Volatilitas	
	4	CEKA	1375	1080	0,240	
	5	DLTA	5500	5475	0,005	
	6	ICBP	10725	10400	0,031	
	7	INDF	7500	7350	0,020	
	8	MLBI	16000	15975	0,002	
	9	MYOR	2640	2580	0,023	
	10	PSDN	190	190	0,000	
	11	ROTI	1210	1200	0,008	
	12	SKBM	575	476	0,188	
	13	SKLT	1140	1135	0,004	
	14	STTP	485	465	0,042	
	15	ULTJ	1225	1175	0,042	
	2019	1	AISA	785	775	0,013
		2	ALTO	398	374	0,062
		3	BUDI	105	103	0,019
4		CEKA	1685	1620	0,039	
5		DLTA	6800	6800	0,000	
6		ICBP	11275	11150	0,011	
7		INDF	7950	7900	0,006	
8		MLBI	15750	15400	0,022	
9		MYOR	2070	2020	0,024	
10		PSDN	156	150	0,039	
11		ROTI	1305	1295	0,008	
12		SKBM	165	160	0,031	
13		SKLT	265	260	0,019	
14		STTP	1870	1865	0,003	
15		ULTJ	1760	1680	0,047	

LAMPIRAN 5
VOLUME PERDAGANGAN (X3)

Tahun	No.	Kode	Jumlah Lembar Saham	Saham Yang diperdagangkan	Volume Perdagangan
2016	1	AISA	3218600000	1767000000	0,5490
	2	ALTO	2186603090	237000000	0,1084
	3	BUDI	4498997362	1103000000	0,2452
	4	CEKA	595000000	53000000	0,0891
	5	DLTA	800659050	7000000	0,0087
	6	ICBP	11661908000	1093000000	0,0937
	7	INDF	8780426500	3083000000	0,3511
	8	MLBI	2107000000	40000000	0,0190
	9	MYOR	22358699725	11941000000	0,5341
	10	PSDN	1440000000	107000000	0,0743
	11	ROTI	5061800000	966000000	0,1908
	12	SKBM	936530894	6000000	0,0064
	13	SKLT	690740500	87000000	0,1260
	14	STTP	1310000000	390000	0,0003
	15	ULTJ	2888382000	650000000	0,2250
2017	1	AISA	3218600000	12118789000	3,7652
	2	ALTO	2191870558	2767873000	1,2628
	3	BUDI	4498997362	1634020000	0,3632
	4	CEKA	595000000	8772000	0,0147
	5	DLTA	800659050	13240000	0,0165
	6	ICBP	11661908000	879432000	0,0754
	7	INDF	8780426500	5921003000	0,6743
	8	MLBI	2107000000	54329000	0,0258
	9	MYOR	22358699725	445210000	0,0199
	10	PSDN	1440000000	30864000	0,0214
	11	ROTI	6186488888	1175415000	0,1900
	12	SKBM	1726003217	3037000	0,0018
	13	SKLT	690740500	19000	0,0000
	14	STTP	1310000000	65227000	0,0498
	15	ULTJ	11553528000	762761000	0,0660
2018	1	AISA	3218600000	0	0,0000
	2	ALTO	2191870558	136167000	0,0621

Tahun	No.	Kode	Jumlah Lembar Saham	Saham Yang diperdagangkan	Volume Perdagangan	
	3	BUDI	4498997362	226051000	0,0502	
	4	CEKA	595000000	15440000	0,0259	
	5	DLTA	800659050	7348000	0,0092	
	6	ICBP	11661908000	879181000	0,0754	
	7	INDF	8780426500	1331352000	0,1516	
	8	MLBI	2107000000	11623000	0,0055	
	9	MYOR	22358699725	543888000	0,0243	
	10	PSDN	1440000000	2906000	0,0020	
	11	ROTI	6186488888	344225000	0,0556	
	12	SKBM	1726003217	2496000	0,0014	
	13	SKLT	690740500	700	0,0000	
	14	STTP	1310000000	61536000	0,0470	
	15	ULTJ	11553528000	732256000	0,0634	
	2019	1	AISA	3218600000	0	0,0000
		2	ALTO	2191870558	271593000	0,1239
3		BUDI	4498997362	359396000	0,0799	
4		CEKA	595000000	31186000	0,0524	
5		DLTA	800659050	3060000	0,0038	
6		ICBP	11661908000	1470103000	0,1261	
7		INDF	8780426500	2056994000	0,2343	
8		MLBI	2107000000	3082000	0,0015	
9		MYOR	22358699725	732302000	0,0328	
10		PSDN	1440000000	10480000	0,0073	
11		ROTI	6186488888	304697000	0,0493	
12		SKBM	1726003217	1594000	0,0009	
13		SKLT	690740500	3000	0,0000	
14		STTP	1310000000	12000	0,0000	
15		ULTJ	11553528000	233096000	0,0202	

LAMPIRAN 6
RETURN SAHAM (Y)

Tahun	No.	Kode	Harga Saham t		Return Saham
			t	t-1	
2016	1	AISA	1210	1945	0,6074
	2	ALTO	325	330	0,0154
	3	BUDI	63	87	0,3810
	4	CEKA	675	1350	1,0000
	5	DLTA	5200	5000	-0,0385
	6	ICBP	13475	8575	-0,3636
	7	INDF	5175	7925	0,5314
	8	MLBI	8200	11750	0,4329
	9	MYOR	30500	1645	-0,9461
	10	PSDN	122	134	0,0984
	11	ROTI	1265	1600	0,2648
	12	SKBM	945	640	-0,3228
	13	SKLT	370	308	-0,1676
	14	STTP	3015	3190	0,0580
	15	ULTJ	3945	4570	0,1584
2017	1	AISA	1945	168	-0,9136
	2	ALTO	330	400	0,2121
	3	BUDI	87	104	0,1954
	4	CEKA	1350	1085	-0,1963
	5	DLTA	5000	6000	0,2000
	6	ICBP	8575	8825	0,0292
	7	INDF	7925	5900	-0,2555
	8	MLBI	11750	16500	0,4043
	9	MYOR	1645	2720	0,6535
	10	PSDN	134	244	0,8209
	11	ROTI	1600	1100	-0,3125
	12	SKBM	640	500	-0,2188
	13	SKLT	308	1430	3,6429
	14	STTP	3190	3750	0,1755
	15	ULTJ	4570	1335	-0,7079
2018	1	AISA	168	168	0,0000
	2	ALTO	400	390	-0,0250
	3	BUDI	104	105	0,0096

Tahun	No.	Kode	Harga Saham t		Return Saham	
			t	t-1		
	4	CEKA	1085	1525	0,4055	
	5	DLTA	6000	7000	0,1667	
	6	ICBP	8825	10150	0,1501	
	7	INDF	5900	7025	0,1907	
	8	MLBI	16500	20175	0,2227	
	9	MYOR	2720	2480	-0,0882	
	10	PSDN	244	226	-0,0738	
	11	ROTI	1100	1280	0,1636	
	12	SKBM	500	462	-0,0760	
	13	SKLT	1430	1500	0,0490	
	14	STTP	3750	3210	-0,1440	
	15	ULTJ	1335	1430	0,0712	
	2019	1	AISA	168	168	0,0000
		2	ALTO	390	398	0,0205
		3	BUDI	105	103	-0,0190
4		CEKA	1525	1670	0,0951	
5		DLTA	7000	6800	-0,0286	
6		ICBP	10150	11150	0,0985	
7		INDF	7025	7925	0,1281	
8		MLBI	20175	15500	-0,2317	
9		MYOR	2480	2050	-0,1734	
10		PSDN	226	153	-0,3230	
11		ROTI	1280	1300	0,0156	
12		SKBM	462	410	-0,1126	
13		SKLT	1500	1610	0,0733	
14		STTP	3210	4500	0,4019	
15		ULTJ	1430	1680	0,1748	

LAMPIRAN 7
DATA INPUT SPSS

Tahun	No.	Kode	Kapitalisasi Pasar	Volatilitas	Volume Perdagangan	Return Saham
2016	1	AISA	6260177000000	0,038	0,5490	0,6074
	2	ALTO	721579019700	0,006	0,1084	0,0154
	3	BUDI	391412770494	0,034	0,2452	0,3810
	4	CEKA	803250000000	0,019	0,0891	1,0000
	5	DLTA	4003295250000	0,062	0,0087	-0,0385
	6	ICBP	100000861100000	0,029	0,0937	-0,3636
	7	INDF	69584880012500	0,019	0,3511	0,5314
	8	MLBI	24757250000000	0,013	0,0190	0,4329
	9	MYOR	36780061047625	0,015	0,5341	-0,9461
	10	PSDN	1929600000000	0,015	0,0743	0,0984
	11	ROTI	80988800000000	0,041	0,1908	0,2648
	12	SKBM	599379772160	0,000	0,0064	-0,3228
	13	SKLT	212748074000	0,016	0,1260	-0,1676
	14	STTP	41789000000000	0,011	0,0003	0,0580
	15	ULTJ	13199905740000	0,009	0,2250	0,1584
2017	1	AISA	5407248000000	0,029	3,7652	-0,9136
	2	ALTO	876748223200	0,057	1,2628	0,2121
	3	BUDI	467895725648	0,011	0,3632	0,1954
	4	CEKA	6455750000000	0,134	0,0147	-0,1963
	5	DLTA	4803954300000	0,022	0,0165	0,2000
	6	ICBP	102916338100000	0,014	0,0754	0,0292
	7	INDF	51804516350000	0,023	0,6743	-0,2555
	8	MLBI	34765500000000	0,002	0,0258	0,4043
	9	MYOR	60815663252000	0,138	0,0199	0,6535
	10	PSDN	3513600000000	0,080	0,0214	0,8209
	11	ROTI	6805137776800	0,008	0,1900	-0,3125
	12	SKBM	863001608500	0,041	0,0018	-0,2188
	13	SKLT	987758915000	0,043	0,0000	3,6429
	14	STTP	49125000000000	0,014	0,0498	0,1755
	15	ULTJ	154239598800000	0,055	0,0660	-0,7079
2018	1	AISA	5407248000000	0,006	0,0000	0,0000
	2	ALTO	854829517620	0,000	0,0621	-0,0250
	3	BUDI	472394723010	0,031	0,0502	0,0096

Tahun	No.	Kode	Kapitalisasi Pasar	Volatilitas	Volume Perdagangan	Return Saham	
	4	CEKA	907375000000	0,240	0,0259	0,4055	
	5	DLTA	5604613350000	0,005	0,0092	0,1667	
	6	ICBP	118368366200000	0,031	0,0754	0,1501	
	7	INDF	61682496162500	0,020	0,1516	0,1907	
	8	MLBI	425087250000000	0,002	0,0055	0,2227	
	9	MYOR	55449575318000	0,023	0,0243	-0,0882	
	10	PSDN	3254400000000	0,000	0,0020	-0,0738	
	11	ROTI	7918705776640	0,008	0,0556	0,1636	
	12	SKBM	797413486254	0,188	0,0014	-0,0760	
	13	SKLT	1036110750000	0,004	0,0000	0,0490	
	14	STTP	4205100000000	0,042	0,0470	-0,1440	
	15	ULTJ	16521545040000	0,042	0,0634	0,0712	
	2019	1	AISA	5407248000000	0,013	0,0000	0,0000
		2	ALTO	872364482084	0,062	0,1239	0,0205
		3	BUDI	463396728286	0,019	0,0799	-0,0190
4		CEKA	9936500000000	0,039	0,0524	0,0951	
5		DLTA	5444481540000	0,000	0,0038	-0,0286	
6		ICBP	130030274200000	0,011	0,1261	0,0985	
7		INDF	69584880012500	0,006	0,2343	0,1281	
8		MLBI	326585000000000	0,022	0,0015	-0,2317	
9		MYOR	45835334436250	0,024	0,0328	-0,1734	
10		PSDN	2203200000000	0,039	0,0073	-0,3230	
11		ROTI	8042435554400	0,008	0,0493	0,0156	
12		SKBM	707661318970	0,031	0,0009	-0,1126	
13		SKLT	1112092205000	0,019	0,0000	0,0733	
14		STTP	58950000000000	0,003	0,0000	0,4019	
15		ULTJ	19409927040000	0,047	0,0202	0,1748	

LAMPIRAN 8
HASIL STATISTIK DESKRIPTIF

Descriptives

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Kapitalisasi Pasar	60	25,9857	32,4988	29,033092	1,9947338
Volatilitas	60	,0000	,2403	,033052	,0437779
Volume Perdagangan	60	,0000	3,7652	,174569	,5147466
Return Saham	60	-,9461	3,6429	,109665	,5766289
Valid N (listwise)	60				

LAMPIRAN 9
HASIL UJI NORMALITAS

NPar Tests

One-Sample Kolmogorov-Smirnov Test		Unstandardized Residual
N		60
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	,55665241
Most Extreme Differences	Absolute	,201
	Positive	,201
	Negative	-,139
Test Statistic		,201
Asymp. Sig. (2-tailed)		,130 ^c

- a. Test distribution is Normal.
b. Calculated from data.
c. Lilliefors Significance Correction.

LAMPIRAN 10
HASIL UJI MULTIKOLONIERITAS

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	,688	1,114		,617	,540		
Kapitalisasi Pasar	-,019	,038	-,067	-,515	,609	,971	1,030
Volatilitas	1,046	1,719	,079	2,609	,045	,977	1,024
Volume Perdagangan	,268	,145	,240	1,850	,030	,992	1,009

a. Dependent Variable: Return Saham

LAMPIRAN 11
HASIL UJI HETEROSKEDASTISITAS

Coefficients^a							
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	,896	,917		,978	,332		
Kapitalisasi Pasar	-,021	,031	-,090	-,672	,504	,971	1,030
Volatilitas	,814	1,415	,077	,575	,567	,977	1,024
Volume Perdagangan	-,046	,119	-,051	-,383	,704	,992	1,009

a. Dependent Variable: absut

LAMPIRAN 12
HASIL UJI AUTOKORELASI

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,261 ^a	,068	,018	,5713682	2,046

a. Predictors: (Constant), Volume Perdagangan, Volatilitas, Kapitalisasi Pasar

b. Dependent Variable: Return Saham

LAMPIRAN 13
HASIL ANALISIS REGRESI LINEAR BERGANDA

Regression

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	Volume Perdagangan, Volatilitas, Kapitalisasi Pasar ^b		. Enter

a. Dependent Variable: Return Saham

b. All requested variables entered.

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	,688	1,114		,617	,540		
Kapitalisasi Pasar	-,019	,038	-,067	-,515	,609	,971	1,030
Volatilitas	1,046	1,719	,079	2,609	,045	,977	1,024
Volume Perdagangan	,268	,145	,240	1,850	,030	,992	1,009

a. Dependent Variable: Return Saham

LAMPIRAN 14
HASIL UJI T

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	,688	1,114		,617	,540		
Kapitalisasi Pasar	-,019	,038	-,067	-,515	,609	,971	1,030
Volatilitas	1,046	1,719	,079	2,609	,045	,977	1,024
Volume Perdagangan	,268	,145	,240	1,850	,030	,992	1,009

a. Dependent Variable: Return Saham

LAMPIRAN 15
HASIL KOEFISIEN DETERMINASI

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,761 ^a	,579	,529	,5713682	2,046

a. Predictors: (Constant), Volume Perdagangan, Volatilitas, Kapitalisasi Pasar

b. Dependent Variable: Return Saham